

## Solving of a projection problem for convex polyhedra given by a system of linear constraints

Gabidullina Z.

Kazan Federal University, 420008, Kremlevskaya 18, Kazan, Russia

---

### Abstract

© 2017 IEEE. We propose a novel approach to solving the problem which is referred to as the polyhedral projection problem (PPP) and serves to find a projection of a point onto a polyhedron given by the linear inequality constraints. The basic idea of this approach is to utilize a reduction of the PPP to the problem of projecting the origin of Euclidean space onto the Minkowski difference of the considered polyhedron and point. We make use our previous results related to the concept of the Minkowski difference for the above-mentioned objects. The proposed approach is new (relative to the traditional ones) thanks to further reducing the PPP to the problem of projecting the origin onto the convex hull of some vectors corresponding to the gradients of the constraint functions. In the paper, this reduction is justified for the case when all of constraints of the PPP are violated at the point being projected onto the originally given polyhedron. In this case, the presented reduction makes broader a spectrum of the powerful tools of mathematical programming which may be operated for solving the PPP.

<http://dx.doi.org/10.1109/CNSA.2017.7973958>

---

### References

- [1] W.W. Hager and H. Zhang, "Projection onto a Polyhedron that Exploits Sparsity," SIAM J. OPTIM., vol. 26, no. 3, pp. 1773-1798, 2016.
- [2] Z.R. Gabidullina, "Necessary and Sufficient Conditions for Emptiness of the Cones of Generalized Support Vectors," Optimization Lett., vol. 9, no. 4, pp. 693-729, 2015.
- [3] Z.R. Gabidullina, "The Minkowski difference of sets with the constraint structure," in VIII Moscow Int. Conf. on Operations Research (ORM2016), Moscow, Russia, 2016, vol. 1, pp. 30-33.
- [4] Z.R. Gabidullina, "The Problem of Projecting the Origin of Euclidean Space onto the Convex Polyhedron," arXiv preprint, arXiv:1605.05351, 2016.
- [5] F.P. Vasil'ev, Numerical Methods for Solving Extremum Problems. Moscow: Nauka, 1980.
- [6] S.S. Chen, D.L. Donoho, and M.A. Saunders, "Atomic Decomposition by Basis Pursuit," SIAM J. Sci. Comput., vol. 20, pp. 33-61, 1998.
- [7] H.H. Bauschke and J.M. Borwein, "On Projection Algorithms for Solving Convex Feasibility Problems," SIAM review, vol. 38, no. 3, pp. 367-426, 1996.
- [8] Y. Censor, "Computational Acceleration of Projection Algorithms for the Linear Best Approximation Problem," Linear Algebra and its Applicat., vol. 416, no. 1, pp. 111-123, 2006.
- [9] A.L. Donchev, R.T. Rockafellar, Implicit Functions and Solution Mapping. A View from Variational Analysis. Springer, 2009.
- [10] R.T. Rockafellar, R. J.-B. Wets, Variational Analysis, 3rd ed. Springer, 2009.
- [11] B.S. Mordukhovich, Variational Analysis and Generalized Differentiation I: Basic theory, Springer-Verlag, 2006.

- [12] Z.R. Gabidullina, "Solving of variational inequalities by reducing to the linear complementarity problem," IOP Conf. Ser.: Materials Sci. and Eng., vol. 158, no. 1, art. no. 012033, 2016.
- [13] V.F. Dem'yanov and V.N. Malozemov, Introduction to Minimax. Dover Publications, 1990.
- [14] Z.R. Gabidullina, "A Linear Separability Criterion for Sets of Euclidean Space," J. Optimization Theory and Applicat., vol. 158, no. 1, pp. 145-171, 2013.
- [15] I.I. Eremin, "Fier's Methods of Strict Separability of Convex Polyhedral Sets," Russian Mathematics (Iz.VUZ), vol. 50, no. 12, pp. 30-40, 2006.
- [16] Z.R. Gabidullina, "A Theorem on Separability of a Convex Polyhedron from Zero point Of the Space and Its Applications in Optimization," Russian Mathematics (Iz.VUZ), vol. 50, no. 12, pp. 18-23, 2006.
- [17] Z.R. Gabidullina, "A Theorem on Strict Separability of Convex Polyhedra and Its Applications in Optimization," J. Optimization Theory and Applicat., vol. 148, no. 3, pp. 550-570, 2011.
- [18] E.G. Gilbert, D.W. Johnson and S.S. Keerthi, "A Fast Procedure for Computing the Distance Between Complex Objects in Three-dimensional Space," IEEE Robot. Automat. Mag. , vol. 4, no. 2, pp. 193-203, 1988.
- [19] P.Wolfe, "Finding the Nearest Point in a Polytope," Math. Programming, no. 11, pp. 128-149, 1976.